

**Citigroup's Trades of the 25 Assets in Class V III On Which It Took a Naked Short Position
(As of September 28, 2007)**

Trade Date	Effective Date	Reference Obligation (Ticker)	Generic Rating	Reference Notional at Effective Date	Spread (bps)	Citibank Buy/Sell Protection	Seller (Party B)	Buyer (Party A)
01/09/2007	01/12/2007	MNPT 2006-2A A4	A	10,000,000	185	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	MNPT 2006-2A A4	A	10,000,000	215	BUY	CSAC Class V Funding	Citibank
03/09/2007	03/14/2007	MNPT 2006-2A A4	A	12,500,000	720	SELL	Citibank	LB
03/09/2007	03/14/2007	MNPT 2006-2A A4	A	7,500,000	725	SELL	Citibank	BofA
09/28/2006	10/03/2006	OCTAN 2006-1A D	A	15,000,000	147	BUY	CSAC (CA812) Warehouse	Citibank
11/02/2006	11/07/2006	OCTAN 2006-1A D	A	15,000,000	185	SELL	Citibank	Magnistar
01/09/2007	01/12/2007	OCTAN 2006-1A D	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	OCTAN 2006-1A D	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/09/2007	01/12/2007	OCTAN 2006-2A C1	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	OCTAN 2006-2A C1	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/09/2007	01/12/2007	ORIN 2006-1 C	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/11/2007	01/17/2007	ORIN 2006-1 C	A	10,000,000	250	SELL	Citibank	GS Dealer (for Harding)
01/11/2007	01/17/2007	ORIN 2006-1 C	A	10,000,000	250	SELL	Citibank	MS Dealer (for Harding)
01/11/2007	01/17/2007	ORIN 2006-1 C	A	10,000,000	247	BUY	Harding	Citibank
01/11/2007	01/17/2007	ORIN 2006-1 C	A	10,000,000	247	BUY	Harding	Citibank
01/12/2007	01/18/2007	ORIN 2006-1 C	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/24/2007	01/29/2007	ORIN 2006-1 C	A	10,000,000	215	BUY	Wachovia Dealer	Citibank
02/08/2007	02/13/2007	ORIN 2006-1 C	A	10,000,000	251	SELL	Citibank	Bank of America
02/08/2007	02/13/2007	ORIN 2006-1 C	A	10,000,000	246	BUY	Cheyne CDO Warehouse CCCDS2	Citibank
03/02/2007	03/07/2007	ORIN 2006-1 C	A	10,000,000	765	SELL	Citibank	Magnistar
03/06/2007	03/09/2007	ORIN 2006-1 C	A	10,000,000	765	SELL	Citibank	Magnistar
03/27/2007	03/09/2007	ORIN 2006-1 C	A	10,000,000	755	SELL	Citibank	Lehman
09/06/2007	09/07/2007	ORIN 2006-1 C	A	5,000,000	242	BUY	ML for JP Prop	Citibank
09/06/2007	09/07/2007	ORIN 2006-1 C	A	5,000,000	258	BUY	Wachovia for JP Prop	Citibank
09/06/2007	09/07/2007	ORIN 2006-1 C	A	5,000,000	242	SELL	Citibank	Bracebridge
09/06/2007	09/07/2007	ORIN 2006-1 C	A	5,000,000	258	SELL	Citibank	Bracebridge
01/08/2007	01/11/2007	ORIN 2006-2A C1	A	10,000,000	250	BUY	Harding	Citibank
01/08/2007	01/11/2007	ORIN 2006-2A C1	A	10,000,000	263	SELL	Citibank	Magnistar
01/09/2007	01/12/2007	ORIN 2006-2A C1	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	ORIN 2006-2A C1	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	ORIN 2006-2A C1	A	10,000,000	257	SELL	Citibank	GS (for Harding)
01/17/2007	01/22/2007	ORIN 2006-2A C1	A	10,000,000	254	BUY	Harding	Citibank
01/24/2007	01/29/2007	ORIN 2006-2A C1	A	10,000,000	250	SELL	Citibank	ML Prop

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01/08/2007	01/11/2007	PYXIS 2006-1A C	A	10,000,000	252	BUY	Harding	Citibank
01/08/2007	01/11/2007	PYXIS 2006-1A C	A	10,000,000	255	SELL	Citibank	ML Dealer (for Harding)
01/09/2007	01/12/2007	PYXIS 2006-1A C	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	PYXIS 2006-1A C	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	PYXIS 2006-1A C	A	10,000,000	265	SELL	Citibank	BCA (for Harding)
01/17/2007	01/22/2007	PYXIS 2006-1A C	A	10,000,000	262	BUY	Harding	Citibank
01/23/2007	01/26/2007	PYXIS 2006-1A C	A	10,000,000	245	BUY	Cheyne	Citibank
01/23/2007	01/26/2007	PYXIS 2006-1A C	A	10,000,000	250	SELL	Citibank	CS (for Cheyne)
08/28/2007	08/31/2007	PYXIS 2006-1A C	A	5,000,000	750	BUY	Blue Mountain	Citibank
01/09/2007	01/12/2007	SCORP 2006-1A D	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	SCORP 2006-1A D	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	SCORP 2006-1A D	A	10,000,000	250	SELL	Citibank	Wach (for Harding)
01/17/2007	01/22/2007	SCORP 2006-1A D	A	10,000,000	247	BUY	Harding	Citibank
05/22/2007	05/25/2007	SCORP 2006-1A D	A	15,000,000	795	SELL	Citibank	LB
01/09/2007	01/12/2007	TABS 2006-5A A3	A	10,000,000	190	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	TABS 2006-5A A3	A	10,000,000	220	BUY	CSAC Class V Funding	Citibank
01/09/2007	01/12/2007	TABS 2006-6A A3	A	10,000,000	190	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	TABS 2006-6A A3	A	10,000,000	220	BUY	CSAC Class V Funding	Citibank
01/09/2007	01/12/2007	VELA 2006-1A C	A	10,000,000	190	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	VELA 2006-1A C	A	10,000,000	220	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	VELA 2006-1A C	A	10,000,000	265	SELL	Citibank	Leh (for Harding)
01/17/2007	01/22/2007	VELA 2006-1A C	A	10,000,000	262	BUY	Harding	Citibank
03/09/2007	03/14/2007	VELA 2006-1A C	A	12,500,000	830	SELL	Citibank	BoFA
03/09/2007	03/14/2007	VELA 2006-1A C	A	7,500,000	865	SELL	Citibank	BoFA

Source: CITI 10619469. The documents original native file was named CDO CDS Book v5.0 09-28-2007 FINAL.xls. Also, the last trade date in the log was on September 28, 2007.

EXHIBIT 97

MTHM DRAFT
02/22/4/07

IMPORTANT NOTICE

ATTACHED IS AN ELECTRONIC COPY OF THE OFFERING CIRCULAR (THE "OFFERING CIRCULAR"), DATED FEBRUARY 12, 2007, RELATING TO THE OFFERING BY (I) CLASS V FUNDING III, LTD., AS ISSUER, AND CLASS V FUNDING III, CORP., AS CO-ISSUER, OF CLASS S FLOATING RATE NOTES DUE 2015, CLASS A1 FLOATING RATE NOTES DUE ~~2047,2052~~, CLASS A2 FLOATING RATE NOTES DUE ~~2047,2052~~, CLASS A3 FLOATING RATE NOTES DUE ~~2047,2052~~, CLASS A4 FLOATING RATE NOTES DUE ~~2047,2052~~, CLASS B DEFERRABLE FLOATING RATE NOTES DUE ~~2047,2052~~ AND CLASS C DEFERRABLE FLOATING RATE NOTES DUE ~~2047,2052~~ AND (II) THE ISSUER OF CLASS Q COMBINATION NOTES DUE ~~2047,2052~~ AND INCOME NOTES DUE ~~2047,2052~~. IN EACH CASE IN THE PRINCIPAL AMOUNTS DESCRIBED THEREIN, NO REGISTRATION STATEMENT RELATING TO THESE SECURITIES HAS BEEN FILED WITH THE SECURITIES AND EXCHANGE COMMISSION. THESE SECURITIES ARE BEING OFFERED PURSUANT TO AN EXEMPTION FROM THE REGISTRATION REQUIREMENTS OF THE UNITED STATES SECURITIES ACT OF 1933, AS AMENDED. THIS OFFERING CIRCULAR IS CONFIDENTIAL AND WILL NOT CONSTITUTE AN OFFER TO SELL OR THE SOLICITATION OF AN OFFER TO BUY, NOR WILL THERE BE ANY SALE OF THESE SECURITIES IN ANY JURISDICTION WHERE SUCH OFFER, SOLICITATION OR SALE WOULD BE UNLAWFUL PRIOR TO REGISTRATION OR QUALIFICATION UNDER THE SECURITIES LAWS OF ANY JURISDICTION.

DISTRIBUTION OF THIS ELECTRONIC TRANSMISSION OF THE OFFERING CIRCULAR TO ANY PERSON OTHER THAN (A) THE PERSON RECEIVING THIS ELECTRONIC TRANSMISSION FROM THE INITIAL PURCHASER AND PLACEMENT AGENT ON BEHALF OF THE ISSUER AND/OR THE CO-ISSUER AND (B) ANY PERSON RETAINED TO ADVISE THE PERSON RECEIVING THIS ELECTRONIC TRANSMISSION WITH RESPECT TO THE OFFERING CONTEMPLATED BY THE OFFERING CIRCULAR (EACH, AN "AUTHORIZED RECIPIENT") IS UNAUTHORIZED. ANY PHOTOCOPYING, DISCLOSURE OR ALTERATION OF THE CONTENTS OF THE OFFERING CIRCULAR, AND ANY FORWARDING OF A COPY OF THE OFFERING CIRCULAR OR ANY PORTION THEREOF BY ELECTRONIC MAIL OR ANY OTHER MEANS TO ANY PERSON OTHER THAN AN AUTHORIZED RECIPIENT, IS PROHIBITED. BY ACCEPTING DELIVERY OF THIS OFFERING CIRCULAR, EACH RECIPIENT HEREOF AGREES TO THE FOREGOING.

THE INFORMATION CONTAINED HEREIN SUPERSEDES ANY PREVIOUS SUCH INFORMATION DELIVERED TO ANY PROSPECTIVE INVESTOR AND MAY BE SUPERSEDED BY INFORMATION DELIVERED TO SUCH PROSPECTIVE INVESTOR PRIOR TO THE TIME OF SALE.

NY3:#7408292v62

CITIBANK, N.A.

The information appearing under this heading has not been independently verified by the Initial Purchaser, the Placement Agent or the Manager. None of the Initial Purchaser, the Placement Agent or the Manager assumes responsibility for such information.

Citibank, N.A., the CDS Collateral Securities Counterparty and the Initial CDS Asset Counterparty, was originally organized on June 16, 1812, and now is a national banking association organized under the National Bank Act of 1864. Citibank, N.A. is an indirect wholly-owned subsidiary of Citigroup Inc., a Delaware holding company. The obligations of Citibank, N.A. under the CDS Collateral Agreement and the CDS Assets will not be guaranteed by Citigroup Inc. As of September 30, 2006, the total assets of Citibank, N.A. and its consolidated subsidiaries represented approximately 47% of the total assets of Citigroup Inc. and its consolidated subsidiaries.

The information in the preceding paragraph has been provided by Citibank, N.A. for use in this Offering Circular. Except for such paragraph, Citibank, N.A. ~~and its affiliates have has~~ not prepared and ~~do does~~ not accept responsibility for this Offering Circular. The information concerning Citibank, N.A. and Citigroup Inc. contained in such paragraph has been furnished solely to provide limited information regarding Citibank, N.A. and Citigroup Inc. and does not purport to be comprehensive. This information is qualified in its entirety by the detailed information appearing in the filings made by Citigroup Inc. with the SEC and publicly available portions of the reports filed with the Comptroller of the Currency by Citibank. Copies of the reports filed with the Comptroller of the Currency can be obtained from their offices at 250 E Street, S.W., Washington, D.C. 20219 or from the site maintained by the FDIC on the World Wide Web at <http://www.fdic.gov> (such website does not form a part of this Offering Circular).

EXHIBIT 98

From: Lee, Hoin [HLee@milbank.com]
Sent: Thursday, February 22, 2007 6:27 PM
To: dpuglisi@pugliassiassoc.com; koren.sumser@abnamro.com; jeffrey.tincher@abnamro.com; matthew.logan@abnamro.com; mitchell.post@abnamro.com; jessica.mead@abnamro.com; barbara.wolf@abnamro.com; marina.hartnett@abnamro.com; Jennifer.Bohannon@abnamro.com; rotimi.sekoni@abnamro.com; phayden@kennedycovington.com; BJohnson@kennedycovington.com; jcantrell@kennedycovington.com; samir.bhatt@credit-suisse.com; michael.shackelford@credit-suisse.com; lauri.whitlock@credit-suisse.com; todd.kornfeld@credit-suisse.com; bill.cirocco@credit-suisse.com; jennifer.chin@credit-suisse.com; jdonovan@whitecase.com; wli@whitecase.com; richard.ellison@maplesfinance.com; steven.o'connor@maplesfinance.com; henry.smith@maplesandcalder.com; jacqueline.forsythe@maplesandcalder.com; melisha.ebanks@maplesandcalder.com; theresa.pitcairn@maplesandcalder.com; v.victor@ixiscm.com; e.laxamana@ixiscm.com; k.alexander@ixiscm.com; j.falcone@ixiscm.com; jhaber@willkie.com; mgordon@willkie.com; lihutter@deloitte.com; kennchen@deloitte.com; rdaswani@deloitte.com; Salz, David; Lachnicht, Christine; He, Emily; Selvaggio, Robert; Mckay, Kristine; frederick.utley@cliffordchance.com; Thien.Nguyen@CliffordChance.com
Cc: brian.stoker@citigroup.com; keith.pinniger@citigroup.com; frank.li@citigroup.com; wenhai.pan@citigroup.com; hamidah.thanawala@citigroup.com; jane.s.chwe@citigroup.com; anna.choe@citigroup.com; Hardin, Elizabeth Besio; Lee, Hoin; Robinson, Linda; Ito, Shigeyuki; Walker, Andrew; Mesler, Stacey; Kneip, Frederick C.; Cherington, Rachel
Subject: Class V Funding III - Final Offering Circular Draft Distribution
Attachments: Class V Funding III - Final OM.pdf

Attached please find a draft of the Final Offering Circular for the above-referenced transaction, marked to show changes against the Preliminary Offering Circular.

Please note that the attached is being distributed simultaneously to our client and remain subject to further changes, as well as ongoing review by Milbank.

In order to accommodate the tight time frame for this transaction, we respectfully request that any comments on the attached be submitted no later than the end of business tomorrow, Friday (2/23).

Should you have any questions or comments, please do not hesitate to contact me.

Kind regards,
Hoin

Milbank
Global Finance
Hoin Lee
1 Chase Manhattan Plaza
New York, New York 10005
T: 212-530-5783 F: 212-822-5783
hlee@milbank.com
www.milbank.com
<<Class V Funding III - Final OM.pdf>>

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EXHIBIT 99

From: Herr, Brian [brian.herr@credit-suisse.com]
Sent: Wednesday, February 28, 2007 5:45 PM
To: Abraham, Charles; Albanese, Francis N [CIB-FI]; Almanzar, Giselle; Bai, Jim [CIB-GCM]; Bejile, Brian [CIB-GFI]; Bhatt, Samir; Bodnar, Paul; Brian Carosiello (brian.r.carosielli@citigroup.com); Cirocco, Bill; Fiuzza, Lynda; Flannery, Thomas; Frank Li (frank.li@citigroup.com); Funderburk, Reginald [CIB-FI]; Huang, Jay [CIB-GFI]; Kroujiline, Alexei [CIB-GFI]; Lerner, David.H; Murissi, Michelle; Nitollano, Doreen; Pan, Wenhai [CIB-GFI]; Popp, John G; Quintin, Donald J [CIB-GFI]; Shackelford, Michael; Sohail Khan (sohail.khan@citigroup.com); Stoker, Brian [CIB-GFI]; Swales, Maria; Whitlock, Lauri
Subject: Credit Suisse CDO^2 trade log - Class V Funding 3

Attachments: Credit Suisse Alternative Investments Class V Funding III - TRADE LOG.xls

<<Credit Suisse Alternative Investments Class V Funding III - TRADE LOG.xls>>

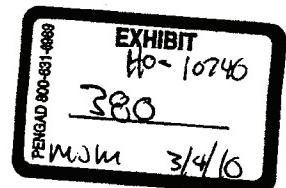
Brian Herr
Leveraged Investments Group
Credit Suisse Alternative Capital
212.538.4921

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Please access the attached hyperlink for an important electronic communications disclaimer

http://www.credit-suisse.com/legal/en/disclaimer_email_ib.html

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Note#	WAFCO Category for Optimizer
Variable CapNo Implied Writdown	ABS CDO
Fixed cap implied writedown	ABS DOO
Fixed cap implied writedown	ABS DOO
Variable CapNo Implied Writdown	ABS DOO
Fixed cap implied writedown	ABS DOO
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